Agenda _____December 20, 2011

TREASURER - TAX COLLECTOR

DONALD R. WHITE
TREASURER - TAX COLLECTOR

November 28, 2011

RECEIVED
DEC - 7 2011
BUSINESS & ADVISORY SERVICES

Alameda County Board of Supervisors
County of Alameda
1221 Oak Street, 5th Floor
Oakland, CA 94612

Dear Board Members:

RE: Investment Report –October 2011

In accordance with the Treasurer's investment policy, submitted herewith is a report of the cash pool investments for the month of October 2011. Enclosed with this report is a copy of the Investment Status Report as of October 31, 2011 which presents the detail of all outstanding pool investments listed by securities category. The report reflects par values and cost of purchase. All investments in the Treasurer's investment portfolio conform to the statutory requirements of Government Code Section 53601 et. seq., authorities delegated by the County Board of Supervisors and the Treasurer's investment policy.

On October 31, 2011 the Treasurer's cash and pool investments total was $2,887,079,829. The average daily balance during the month was $2,848,392,808. Total interest received was $1,156,479, an annualized cash basis rate of 0.48 %.

Total securities purchased in October was $ 400,373,784 in the following maturity range:

3-month maturity	$ 14,995,750
Over 6 month maturity	$385,378,034
Total securities matured in October	$ 55,385,208
Total securities sold in October	$207,963,312
Total securities called by issuers in October	$ 96,262,500
No money market funds activity in October	
Net collateralized money market bank account w/drawal in October	($30,000,000)

For your review, details of daily investment transactions during the month of October 2011 are on file with this report in the Office of the Clerk of the Board of Supervisors.

As of October 31, 2011, liquidity summary of the portfolio was as follows:

# of Days	Amount	% Held
1 - 90	$1,070,292,367	37.07%
91 – 180	61,750,000	2.14%
180-365	495,056,023	17.15%
365- over	1,260,011,439	43.64%
Total	$2,887,079,829	100.00%

On October 31, 2011 the average maturity of the portfolio was 16.33 months (490 days). The portfolio is allowed by policy to maintain an average maturity of 24 months. However, in order to maintain high liquidity, the Treasurer keeps this average near the 12 to 18-month range. The Treasurer expects to meet all operating cash needs within the next six months from the portfolio's most liquid assets and current revenues.

Very truly yours,

Donald R. White
Treasurer-Tax Collector

Attachment I
Attachment I A
Attachment I B

cc: Patrick O'Connell, Auditor-Controller
Susan Muranishi, County Administrator
School District Participants
Special District Participants
Treasury Oversight Committee

ALAMEDA COUNTY
TREASURER'S OFFICE
COMPOSITION OF TREASURER'S CASH POOL
October 31, 2011

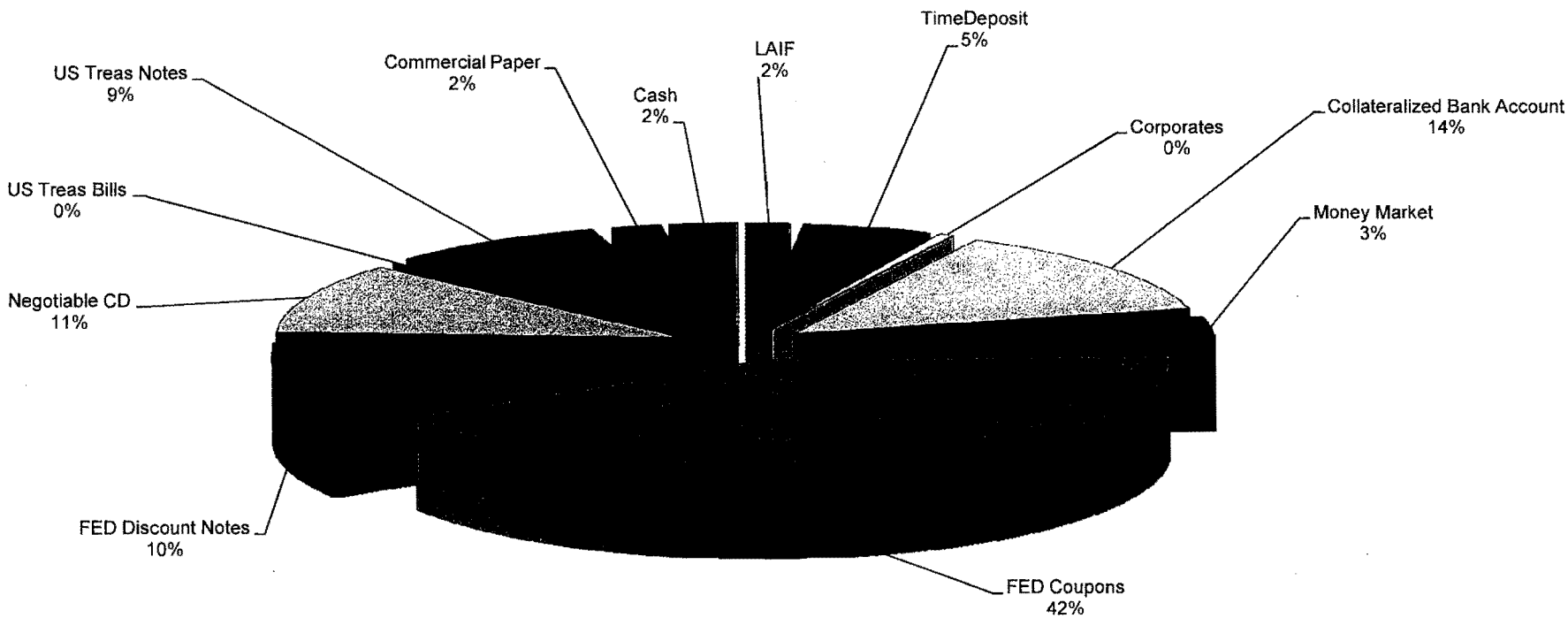
The following summarizes the profile of the investment portfolio by category as of October 31, 2011 (See Attachement 1A for graphic illustration of Treasurer's investment by category):

	Book Value Cost	% Held	% Allowed by Sec 53601 - Investment Policy
LAIF	$50,000,000	1.74%	N.A.
Collateralized Time Deposits	147,848,000	5.12%	no limit
Money Market Funds	92,000,000	3.19%	20%
Collateralized Money Market Bank A/C	395,000,000	13.68%	N.A.
Commercial paper	54,971,839	1.90%	25%
Federal Agency Notes & Bonds	1,207,033,519	41.81%	no limit
Federal Agency Discount Notes	280,605,307	9.72%	no limit
Negotiable CD	315,000,000	10.91%	30%
Medium term Notes	16,544,374	0.57%	30%
Treasury Securities - Coupon	250,871,262	8.69%	no limit
Total Investments	$2,809,874,301	97.33%	
Cash in Bank and on Hand	77,205,528	2.67%	
Total Treasurer's Pool	$2,887,079,829	100.00%	

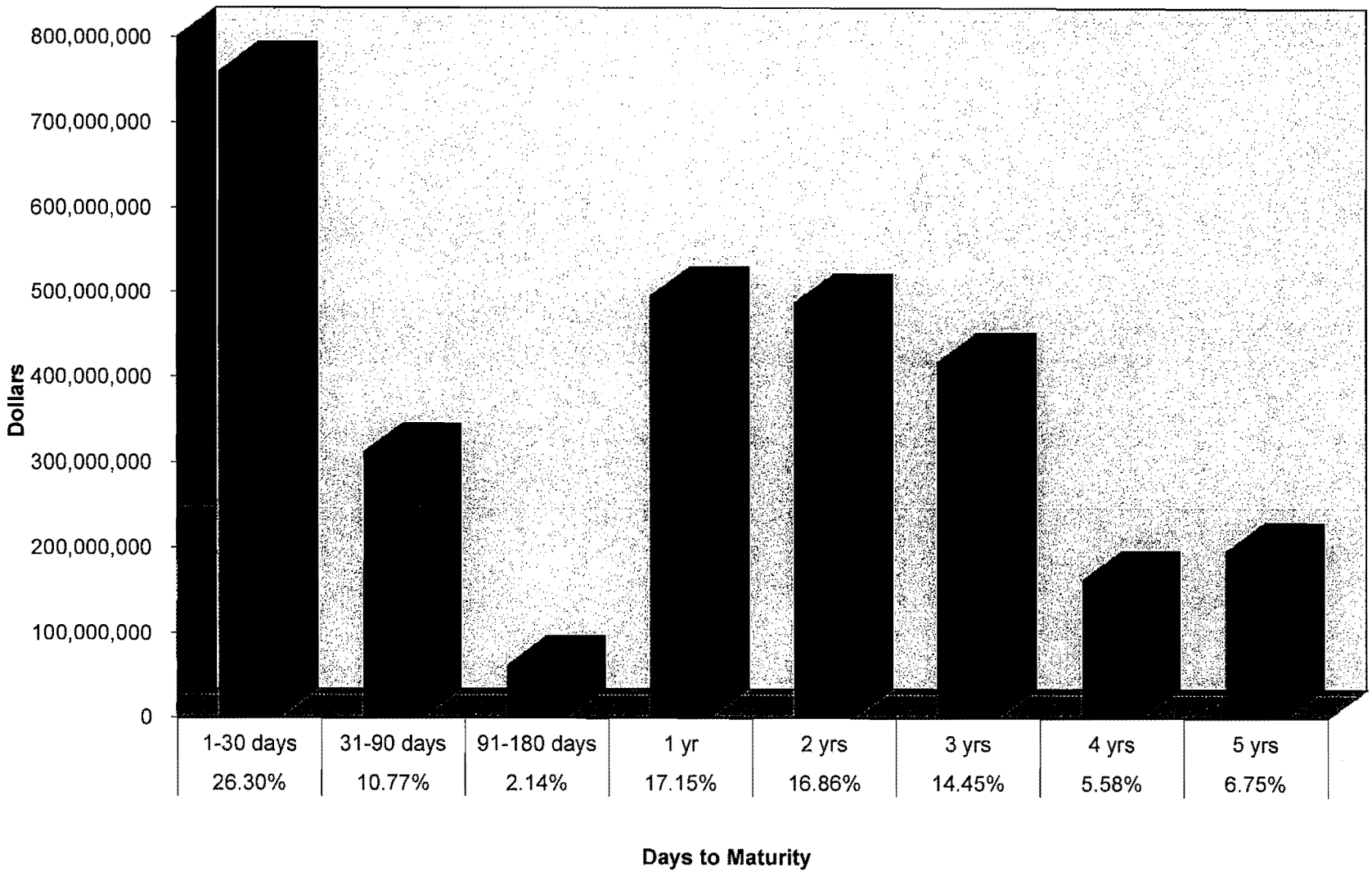
Footnotes:

Of the total cash and investment holdings listed above $1,070,292,367 or 37.07% consisted of cash and investments maturing within three months of this report. (see Attachment IB for full graphicc illustration of Treasurer's Investment by Maturity).

Summary of Treasurer's Investment Pool
By Major Category
October 31, 2011



Summary of Treasurer's Investments By Maturity
October 31, 2011



Alameda County
Portfolio Management
Portfolio Summary
October 31, 2011

Investments	Par Value	Book Value (Cost)	% of Portfolio	Days to Maturity	YTM 360 Equiv	YTM 365 Equiv
Certificate of Deposit - Bank	147,848,000.00	147,848,000.00	5.26%	44	0.39%	0.40%
Commercial Pper - Discount	55,000,000.00	54,971,838.89	1.96%	48	0.21%	0.21%
Federal Agency Issues-Coupon	1,207,000,000.00	1,207,033,518.55	42.96%	963	0.94%	0.95%
Federal Agencies Issues-Disct	281,000,000.00	280,605,306.96	9.99%	267	0.15%	0.16%
Local Agency Investment Fund	50,000,000.00	50,000,000.00	1.78%	1	0.47%	0.48%
Medium Term Notes	16,000,000.00	16,544,374.44	0.59%	911	1.48%	1.50%
Negotiable Certificate of Deposit	315,000,000.00	315,000,000.00	11.21%	42	0.28%	0.28%
Collateralized Money Market Bank A/C	395,000,000.00	395,000,000.00	14.06%	1	0.13%	0.13%
Mutual Funds (Money Market Funds)	92,000,000.00	92,000,000.00	3.27%	1	0.13%	0.13%
Treasury Securities - Coupon	250,000,000.00	250,871,262.19	8.93%	405	0.27%	0.27%
Total Investments and Averages	$2,808,848,000.00	$2,809,874,301.03	100.00%	490	0.54%	0.54%

Alameda County Treasury
Portfolio Management
Investment Status Report - Investments
October 31, 2011

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Certificates of Deposit - Bank												
SYS10484	10484	BAYCOM	98,000.00	0.950	07/06/2012	10/10/2011	0.950	0.963	01/06 - Quarterly		98,000.00	98,000.00
SYS10464	10464	COMBK	500,000.00	0.400	12/14/2011	12/14/2010	0.400	0.406	01/14 - Monthly		500,000.00	500,000.00
SYS10465	10465	COMBK	500,000.00	0.400	12/14/2011	12/14/2010	0.400	0.406	12/14 - Final Pmt.		500,000.00	500,000.00
SYS10479	10479	EWEST	50,000,000.00	0.400	12/14/2011	06/17/2011	0.400	0.406	09/17 - Quarterly		50,000,000.00	50,000,000.00
SYS10482	10482	EWEST	50,000,000.00	0.350	12/14/2011	08/15/2011	0.350	0.355	11/15 - Quarterly		50,000,000.00	50,000,000.00
SYS10471	10471	SUMMIT	500,000.00	0.900	03/02/2012	03/02/2011	0.900	0.913	06/02 - Quarterly		500,000.00	500,000.00
SYS10472	10472	TORREY	1,000,000.00	0.500	03/06/2012	03/07/2011	0.500	0.507	06/06 - Quarterly		1,000,000.00	1,000,000.00
SYS10478	10478	TORREY	40,000,000.00	0.400	11/28/2011	06/01/2011	0.400	0.406	09/01 - Quarterly		40,000,000.00	40,000,000.00
SYS10483	10483	TRIVAL	250,000.00	0.450	03/26/2012	09/26/2011	0.444	0.450	12/26 - Quarterly		250,000.00	250,000.00
SYS10477	10477	UB-LOC	5,000,000.00	0.550	04/18/2012	04/19/2011	0.550	0.558	07/18 - Quarterly		5,000,000.00	5,000,000.00
	Certificates of Deposit - Bank Totals		**147,848,000.00**				**0.391**	**0.396**		**0.00**	**147,848,000.00**	**147,848,000.00**
Commercial Paper - Discount												
36959JZ36	27236	GECC	20,000,000.00	0.180	12/14/2011	09/02/2011	0.183	0.185	12/14 - At Maturity		19,989,700.00	19,989,700.00
90526MA49	27237	UNION	20,000,000.00	0.250	01/04/2012	09/28/2011	0.254	0.257	01/04 - At Maturity		19,986,388.89	19,986,388.89
90526NZ65	27238	UNION	15,000,000.00	0.170	12/06/2011	10/07/2011	0.172	0.175	12/06 - At Maturity		14,995,750.00	14,995,750.00
	Commercial Paper - Discount Totals		**55,000,000.00**				**0.206**	**0.209**		**0.00**	**54,971,838.89**	**54,971,838.89**
Federal Agency Issues - Coupon												
13063BLK6	32718	CALRAN	9,000,000.00	2.000	06/26/2012	09/22/2011	0.396	0.401	03/22 - 06/26		9,109,260.00	9,109,260.00
13063BLK6	32719	CALRAN	10,000,000.00	2.000	06/26/2012	09/22/2011	0.396	0.401	03/22 - 06/26		10,121,400.00	10,121,400.00
31331J5V1	32529	FFCB	10,000,000.00	1.375	12/20/2013	12/20/2010	1.356	1.375	06/20 - 12/20		10,000,000.00	10,000,000.00
31331J5V1	32530	FFCB	10,000,000.00	1.375	12/20/2013	12/20/2010	1.356	1.375	06/20 - 12/20		10,000,000.00	10,000,000.00
31331J5V1	32531	FFCB	10,000,000.00	1.375	12/20/2013	12/20/2010	1.356	1.375	06/20 - 12/20		10,000,000.00	10,000,000.00
31331KBR0	32547	FFCB	10,000,000.00	1.480	02/14/2014	02/14/2011	1.460	1.480	08/14 - 02/14		10,000,000.00	10,000,000.00
31331KLB4	32604	FFCB	5,000,000.00	1.200	05/16/2014	05/16/2011	1.184	1.200	11/16 - 05/16		5,000,000.00	5,000,000.00
31331KLB4	32605	FFCB	4,975,000.00	1.200	05/16/2014	05/16/2011	1.184	1.200	11/16 - 05/16		4,975,000.00	4,975,000.00
31331KLB4	32606	FFCB	5,000,000.00	1.200	05/16/2014	05/16/2011	1.184	1.200	11/16 - 05/16		5,000,000.00	5,000,000.00
31331KMF4	32626	FFCB	10,000,000.00	1.180	06/06/2014	06/06/2011	1.164	1.180	12/06 - 06/06		10,000,000.00	10,000,000.00
31331KNF3	32632	FFCB	5,000,000.00	1.690	06/09/2015	06/09/2011	1.667	1.690	12/09 - 06/09		5,000,000.00	5,000,000.00
31331KNJ5	32634	FFCB	5,000,000.00	2.140	06/13/2016	06/13/2011	2.111	2.140	12/13 - 06/13		5,000,000.00	5,000,000.00
31331KMU1	32635	FFCB	10,000,000.00	1.050	06/13/2014	06/13/2011	1.046	1.061	12/13 - 06/13		9,996,875.00	9,996,875.00
31331KMU1	32636	FFCB	5,000,000.00	1.050	06/13/2014	06/13/2011	1.036	1.050	12/13 - 06/13		5,000,000.00	5,000,000.00
31331KMU1	32637	FFCB	5,000,000.00	1.050	06/13/2014	06/13/2011	1.036	1.050	12/13 - 06/13		5,000,000.00	5,000,000.00
31331KMU1	32638	FFCB	5,000,000.00	1.050	06/13/2014	06/13/2011	1.036	1.050	12/13 - 06/13		5,000,000.00	5,000,000.00

Alameda County Treasury
Portfolio Management
Investment Status Report - Investments
October 31, 2011

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Federal Agency Issues - Coupon												
31331KMU1	32639	FFCB	15,000,000.00	1.050	06/13/2014	06/13/2011	1.036	1.050	12/13 - 06/13		15,000,000.00	15,000,000.00
31331KNT3	32640	FFCB	10,000,000.00	1.080	06/13/2014	06/13/2011	1.069	1.083	12/13 - 06/13		9,999,000.00	9,999,000.00
31331KNR7	32643	FFCB	10,000,000.00	1.370	12/15/2014	06/15/2011	1.351	1.370	12/15 - 06/15		10,000,000.00	10,000,000.00
31331KNR7	32644	FFCB	10,000,000.00	1.370	12/15/2014	06/15/2011	1.351	1.370	12/15 - 06/15		10,000,000.00	10,000,000.00
31331KNR7	32645	FFCB	5,000,000.00	1.370	12/15/2014	06/15/2011	1.351	1.370	12/15 - 06/15		5,000,000.00	5,000,000.00
31331KRG7	32677	FFCB	10,000,000.00	0.480	04/18/2013	07/18/2011	0.553	0.560	10/18 - 01/18		10,000,000.00	10,000,000.00
31331KRV4	32678	FFCB	10,000,000.00	1.050	07/18/2014	07/18/2011	1.036	1.050	01/18 - 07/18		10,000,000.00	10,000,000.00
31331KUW8	32689	FFCB	10,000,000.00	0.500	11/18/2013	08/18/2011	0.493	0.500	11/18 - 05/18		10,000,000.00	10,000,000.00
31331KUW8	32690	FFCB	10,000,000.00	0.500	11/18/2013	08/18/2011	0.515	0.522	11/18 - 05/18		9,995,000.00	9,995,000.00
31331KUV0	32692	FFCB	8,000,000.00	0.430	08/22/2013	08/22/2011	0.424	0.430	02/22 - 08/22		8,000,000.00	8,000,000.00
31331KVQ0	32693	FFCB	10,000,000.00	0.690	05/23/2014	08/23/2011	0.749	0.760	02/23 - 08/23		10,000,000.00	10,000,000.00
31331KVP2	32694	FFCB	5,000,000.00	0.750	08/25/2014	08/25/2011	0.740	0.750	02/25 - 08/25		5,000,000.00	5,000,000.00
31331KVP2	32695	FFCB	10,000,000.00	0.750	08/25/2014	08/25/2011	0.740	0.750	02/25 - 08/25		10,000,000.00	10,000,000.00
31331KVP2	32696	FFCB	10,000,000.00	0.750	08/25/2014	08/25/2011	0.740	0.750	02/25 - 08/25		10,000,000.00	10,000,000.00
31331KWN6	32697	FFCB	10,000,000.00	0.350	02/25/2013	08/25/2011	0.358	0.363	02/25 - 08/25		9,998,000.00	9,998,000.00
31331KWF3	32700	FFCB	10,000,000.00	1.370	02/25/2016	08/26/2011	1.363	1.382	02/25 - 08/25	380.56	9,995,000.00	9,995,380.56
31331KXD7	32703	FFCB	10,000,000.00	0.490	09/06/2013	09/06/2011	0.483	0.490	03/06 - 09/06		10,000,000.00	10,000,000.00
31331KXD7	32704	FFCB	10,000,000.00	0.490	09/06/2013	09/06/2011	0.483	0.490	03/06 - 09/06		10,000,000.00	10,000,000.00
31331KXL9	32705	FFCB	10,000,000.00	0.610	03/06/2014	09/06/2011	0.602	0.610	03/06 - 09/06		10,000,000.00	10,000,000.00
31331KXS4	32706	FFCB	10,000,000.00	0.470	09/06/2013	09/06/2011	0.464	0.470	03/06 - 09/06		10,000,000.00	10,000,000.00
31331KXS4	32707	FFCB	10,000,000.00	0.470	09/06/2013	09/06/2011	0.464	0.470	03/06 - 09/06		10,000,000.00	10,000,000.00
31331KXS4	32708	FFCB	10,000,000.00	0.470	09/06/2013	09/06/2011	0.464	0.470	03/06 - 09/06		10,000,000.00	10,000,000.00
31331KXH8	32709	FFCB	30,000,000.00	0.200	09/04/2012	09/06/2011	0.199	0.201	03/01 - 09/01	833.33	29,999,100.00	29,999,933.33
31331KXL9	32710	FFCB	15,790,000.00	0.610	03/06/2014	09/07/2011	0.602	0.610	03/06 - 09/06	267.55	15,790,000.00	15,790,267.55
31331KXS4	32711	FFCB	10,000,000.00	0.470	09/06/2013	09/07/2011	0.476	0.483	03/06 - 09/06	130.56	9,997,500.00	9,997,630.56
31331KXX3	32712	FFCB	10,000,000.00	0.350	03/08/2013	09/08/2011	0.345	0.350	03/08 - 09/08		10,000,000.00	10,000,000.00
31331KXX3	32713	FFCB	5,000,000.00	0.350	03/08/2013	09/08/2011	0.345	0.350	03/08 - 09/08		5,000,000.00	5,000,000.00
31331KYF1	32715	FFCB	10,000,000.00	0.510	12/16/2013	09/16/2011	0.566	0.574	03/16 - 09/16		10,000,000.00	10,000,000.00
31331KYF1	32716	FFCB	10,500,000.00	0.510	12/16/2013	09/16/2011	0.566	0.574	03/16 - 09/16		10,500,000.00	10,500,000.00
31331KZF0	32720	FFCB	10,000,000.00	0.470	12/23/2013	09/23/2011	0.522	0.529	03/23 - 09/23		10,000,000.00	10,000,000.00
31331KD49	32723	FFCB	25,000,000.00	1.480	10/03/2016	10/03/2011	1.460	1.480	04/03 - 10/03		25,000,000.00	25,000,000.00
31331KD64	32726	FFCB	10,000,000.00	0.640	07/11/2014	10/11/2011	0.695	0.705	04/11 - 10/11		10,000,000.00	10,000,000.00
31331KD64	32727	FFCB	10,000,000.00	0.640	07/11/2014	10/11/2011	0.695	0.705	04/11 - 10/11		10,000,000.00	10,000,000.00
31331KF39	32728	FFCB	10,000,000.00	1.370	10/11/2016	10/11/2011	1.361	1.380	04/11 - 10/11		9,995,000.00	9,995,000.00
31331KF54	32729	FFCB	10,000,000.00	0.470	10/11/2013	10/11/2011	0.464	0.470	04/11 - 10/11		10,000,000.00	10,000,000.00

Alameda County Treasury
Portfolio Management
Investment Status Report - Investments
October 31, 2011

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Federal Agency Issues - Coupon												
31331KF54	32730	FFCB	10,000,000.00	0.470	10/11/2013	10/11/2011	0.464	0.470	04/11 - 10/11		10,000,000.00	10,000,000.00
31331KF54	32731	FFCB	10,000,000.00	0.470	10/11/2013	10/11/2011	0.464	0.470	04/11 - 10/11		10,000,000.00	10,000,000.00
31331KD64	32733	FFCB	5,150,000.00	0.640	07/11/2014	10/12/2011	0.789	0.800	04/11 - 10/11	91.56	5,137,929.69	5,138,021.25
31331KF47	32734	FFCB	10,000,000.00	0.730	10/17/2014	10/17/2011	0.720	0.730	04/17 - 10/17		10,000,000.00	10,000,000.00
31331KF47	32735	FFCB	10,000,000.00	0.730	10/17/2014	10/17/2011	0.720	0.730	04/17 - 10/17		10,000,000.00	10,000,000.00
31331KD64	32740	FFCB	5,355,000.00	0.640	07/11/2014	10/19/2011	0.696	0.705	04/11 - 10/11	761.60	5,355,000.00	5,355,761.60
31331KH86	32741	FFCB	10,000,000.00	1.250	10/20/2015	10/20/2011	1.233	1.250	04/20 - 10/20		10,000,000.00	10,000,000.00
31331KH37	32742	FFCB	10,000,000.00	1.100	04/20/2015	10/20/2011	1.085	1.100	04/20 - 10/20		10,000,000.00	10,000,000.00
31331KH78	32743	FFCB	10,000,000.00	0.520	10/24/2013	10/24/2011	0.538	0.545	04/24 - 10/24		9,995,000.00	9,995,000.00
31331KH78	32744	FFCB	10,000,000.00	0.520	10/24/2013	10/24/2011	0.538	0.545	04/24 - 10/24		9,995,000.00	9,995,000.00
31331KK41	32745	FFCB	15,000,000.00	0.500	10/25/2013	10/25/2011	0.493	0.500	04/25 - 10/25		15,000,000.00	15,000,000.00
31331KK41	32746	FFCB	10,000,000.00	0.500	10/25/2013	10/25/2011	0.493	0.500	04/25 - 10/25		10,000,000.00	10,000,000.00
31331KK41	32747	FFCB	5,000,000.00	0.500	10/25/2013	10/25/2011	0.493	0.500	04/25 - 10/25		5,000,000.00	5,000,000.00
31331KL24	32748	FFCB	10,000,000.00	1.540	10/26/2016	10/26/2011	1.519	1.540	04/26 - 10/26		10,000,000.00	10,000,000.00
31331KB33	32749	FFCB	20,000,000.00	0.200	12/28/2012	10/26/2011	0.301	0.305	03/28 - 09/28	3,111.11	19,990,600.00	19,993,711.11
313371F68	32548	FHLB	8,825,000.00	0.750	11/04/2014	02/14/2011	1.803	1.829	05/04 - 11/04	Received	8,692,625.00	8,692,625.00
313373T93	32623	FHLB	7,900,000.00	1.230	06/06/2014	06/06/2011	1.224	1.241	12/06 - 06/06		7,897,531.25	7,897,531.25
313373T93	32624	FHLB	3,200,000.00	1.230	06/06/2014	06/06/2011	1.235	1.252	12/06 - 06/06		3,197,920.00	3,197,920.00
313373YQ9	32631	FHLB	15,000,000.00	1.000	12/09/2014	06/09/2011	0.986	1.000	12/09 - 06/09		15,000,000.00	15,000,000.00
313373ZD7	32633	FHLB	5,000,000.00	1.150	06/13/2014	06/13/2011	1.134	1.150	12/13 - 06/13		5,000,000.00	5,000,000.00
313373YD8	32646	FHLB	10,000,000.00	1.000	12/16/2013	06/16/2011	0.986	1.000	12/16 - 06/16		10,000,000.00	10,000,000.00
313373YD8	32647	FHLB	10,000,000.00	1.000	12/16/2013	06/16/2011	0.986	1.000	12/16 - 06/16		10,000,000.00	10,000,000.00
313373F49	32574	FHLBBU	7,300,000.00	1.200	11/29/2013	04/12/2011	1.403	1.422	05/31 - 10/12		7,296,350.00	7,296,350.00
313371FQ4	32507	FHLBDN	6,000,000.00	1.000	10/28/2015	10/28/2010	1.775	1.800	04/28 - 10/28		6,000,000.00	6,000,000.00
3133733U4	32568	FHLBDN	20,000,000.00	1.000	09/30/2013	03/30/2011	0.986	1.000	09/30 - 03/30		20,000,000.00	20,000,000.00
3133746J4	32641	FHLBDN	50,000,000.00	0.550	06/14/2013	06/14/2011	0.542	0.550	12/14 - 06/14		50,000,000.00	50,000,000.00
3133743Y4	32648	FHLBDN	10,000,000.00	0.750	12/16/2014	06/16/2011	1.434	1.454	12/16 - 06/16		10,000,000.00	10,000,000.00
3133743Y4	32649	FHLBDN	5,000,000.00	0.750	12/16/2014	06/16/2011	1.434	1.454	12/16 - 06/16		5,000,000.00	5,000,000.00
3133746A3	32650	FHLBDN	15,000,000.00	1.000	12/16/2014	06/16/2011	1.369	1.388	12/16 - 06/16		15,000,000.00	15,000,000.00
313374E63	32664	FHLBDN	10,000,000.00	1.050	06/20/2014	07/01/2011	1.069	1.084	12/20 - 06/20	3,208.33	9,990,000.00	9,993,208.33
313374E63	32669	FHLBDN	10,000,000.00	1.050	06/20/2014	07/06/2011	1.044	1.059	12/20 - 06/20	4,666.67	9,997,500.00	10,002,166.67
313374LA6	32674	FHLBDN	10,000,000.00	0.850	01/13/2014	07/13/2011	0.838	0.850	01/13 - 07/13		10,000,000.00	10,000,000.00
313374E63	32675	FHLBDN	5,000,000.00	1.050	06/20/2014	07/14/2011	1.036	1.050	12/20 - 06/20	3,500.00	5,000,000.00	5,003,500.00
313374JV3	32676	FHLBDN	10,000,000.00	0.850	01/14/2014	07/14/2011	0.838	0.850	01/14 - 07/14		10,000,000.00	10,000,000.00
313374R36	32680	FHLBDN	10,000,000.00	1.000	04/25/2014	07/25/2011	1.087	1.102	10/25 - 01/25		10,000,000.00	10,000,000.00

Alameda County Treasury
Portfolio Management
Investment Status Report - Investments
October 31, 2011

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Federal Agency Issues - Coupon												
313374PK0	32683	FHLBDN	10,000,000.00	6.000	07/27/2016	07/27/2011	5.918	6.000	01/27 - 07/27		10,000,000.00	10,000,000.00
313374QR4	32684	FHLBDN	10,000,000.00	1.000	01/27/2014	07/27/2011	0.986	1.000	01/27 - 07/27		10,000,000.00	10,000,000.00
313374SM3	32685	FHLBDN	10,050,000.00	1.200	01/27/2015	07/27/2011	1.184	1.200	01/27 - 07/27		10,050,000.00	10,050,000.00
313374JL5	32687	FHLBDN	10,000,000.00	0.350	07/24/2012	07/28/2011	0.346	0.351	08/11 - 01/11	1,652.78	10,000,000.00	10,001,652.78
3133755V5	32688	FHLBDN	10,000,000.00	1.000	08/08/2014	08/08/2011	0.986	1.000	02/08 - 08/08		10,000,000.00	10,000,000.00
313375CH8	32691	FHLBDN	5,000,000.00	0.650	08/22/2014	08/22/2011	0.641	0.650	02/22 - 08/22		5,000,000.00	5,000,000.00
313375FD4	32698	FHLBDN	25,000,000.00	1.000	08/25/2016	08/25/2011	1.609	1.631	02/25 - 08/25		25,000,000.00	25,000,000.00
313375FD4	32699	FHLBDN	10,000,000.00	1.000	08/25/2016	08/25/2011	1.609	1.631	02/25 - 08/25		10,000,000.00	10,000,000.00
313375DS3	32701	FHLBDN	25,000,000.00	1.050	08/26/2016	08/29/2011	1.543	1.564	02/29 - 08/29		25,000,000.00	25,000,000.00
313375CU9	32702	FHLBDN	10,000,000.00	1.000	03/02/2015	09/02/2011	0.986	1.000	03/02 - 09/02		10,000,000.00	10,000,000.00
3133766N0	32750	FHLBDN	15,000,000.00	1.000	10/27/2016	10/27/2011	1.957	1.984	04/27 - 10/27		15,000,000.00	15,000,000.00
3133765S0	32751	FHLBDN	33,675,000.00	0.550	10/25/2013	10/28/2011	0.542	0.550	04/25 - 10/25	1,543.44	33,675,000.00	33,676,543.44
313375L70	32714	FHLBSU	5,000,000.00	1.000	09/15/2016	09/15/2011	0.986	1.000	03/15 - 09/15		5,000,000.00	5,000,000.00
313375GV3	32717	FHLBSU	5,000,000.00	1.000	09/21/2016	09/21/2011	0.986	1.000	03/21 - 09/21		5,000,000.00	5,000,000.00
313375T49	32721	FHLBSU	40,000,000.00	1.000	09/27/2016	09/27/2011	1.517	1.538	03/27 - 09/27		40,000,000.00	40,000,000.00
313375NC7	32724	FHLBSU	10,000,000.00	0.300	03/19/2013	10/04/2011	0.330	0.334	03/19 - 09/19	1,250.00	9,995,000.00	9,996,250.00
313375UL9	32725	FHLBSU	7,265,000.00	0.500	10/04/2013	10/05/2011	0.496	0.503	04/04 - 10/04	100.90	7,264,636.75	7,264,737.65
313375WG8	32732	FHLBSU	35,000,000.00	0.200	10/05/2012	10/12/2011	0.204	0.207	04/05 - 10/05	1,361.11	34,997,600.75	34,998,961.86
313375WB9	32736	FHLBSU	10,000,000.00	0.500	10/18/2013	10/18/2011	0.493	0.500	04/18 - 10/18		10,000,000.00	10,000,000.00
313375WB9	32737	FHLBSU	10,000,000.00	0.500	10/18/2013	10/18/2011	0.493	0.500	04/18 - 10/18		10,000,000.00	10,000,000.00
313375YX9	32738	FHLBSU	25,000,000.00	0.625	10/19/2015	10/19/2011	1.361	1.380	04/19 - 10/19		25,000,000.00	25,000,000.00
313375WB9	32739	FHLBSU	8,900,000.00	0.500	10/18/2013	10/19/2011	0.512	0.519	04/18 - 10/18	123.61	8,896,707.00	8,896,830.61
SYS31579	31579	OAKLAN	115,000.00	5.643	11/01/2011	11/01/2004	5.566	5.643	05/01 - 11/01		115,000.00	115,000.00
	Federal Agency Issues - Coupon Totals		**1,207,000,000.00**				**0.935**	**0.948**		**22,983.11**	**1,207,010,535.44**	**1,207,033,518.55**
Federal Agency Issues - Discount												
313312C32	37852	FFCBDN	25,000,000.00	0.160	08/16/2012	09/07/2011	0.163	0.165	08/16 - At Maturity		24,961,777.78	24,961,777.78
313312A67	37853	FFCBDN	20,000,000.00	0.155	08/03/2012	09/07/2011	0.158	0.160	08/03 - At Maturity		19,971,497.22	19,971,497.22
313384ZF9	37836	FHLBDN	20,000,000.00	0.190	07/11/2012	07/13/2011	0.193	0.196	07/11 - At Maturity		19,961,577.78	19,961,577.78
313384C24	37842	FHLBDN	20,000,000.00	0.170	08/15/2012	08/16/2011	0.173	0.175	08/15 - At Maturity		19,965,527.78	19,965,527.78
313384C24	37843	FHLBDN	25,000,000.00	0.180	08/15/2012	08/18/2011	0.183	0.186	08/15 - At Maturity		24,954,625.00	24,954,625.00
313384C24	37844	FHLBDN	15,000,000.00	0.190	08/15/2012	08/19/2011	0.193	0.196	08/15 - At Maturity		14,971,341.67	14,971,341.67
313384YL7	37845	FHLBDN	15,000,000.00	0.170	06/22/2012	08/22/2011	0.173	0.176	06/22 - At Maturity		14,978,395.83	14,978,395.83
313384ZW2	37847	FHLBDN	20,000,000.00	0.140	07/26/2012	08/25/2011	0.143	0.145	07/26 - At Maturity		19,973,866.67	19,973,866.67
313384YS2	37848	FHLBDN	25,000,000.00	0.120	06/28/2012	09/01/2011	0.122	0.124	06/28 - At Maturity		24,974,916.67	24,974,916.67

Alameda County Treasury
Portfolio Management
Investment Status Report - Investments
October 31, 2011

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Federal Agency Issues - Discount												
313384XG9	37849	FHLBDN	10,000,000.00	0.100	05/25/2012	09/02/2011	0.102	0.103	05/25 - At Maturity		9,992,611.11	9,992,611.11
313384YD5	37850	FHLBDN	10,000,000.00	0.100	06/15/2012	09/02/2011	0.102	0.103	06/15 - At Maturity		9,992,027.78	9,992,027.78
313384A33	37851	FHLBDN	5,000,000.00		07/31/2012	09/02/2011	0.102	0.103	07/31 - At Maturity		4,995,375.00	4,995,375.00
313384ZA0	37854	FHLBDN	16,000,000.00	0.150	07/06/2012	09/07/2011	0.152	0.155	07/06 - At Maturity		15,979,800.00	15,979,800.00
313384ZF9	37855	FHLBDN	20,000,000.00	0.130	07/11/2012	09/22/2011	0.132	0.134	07/11 - At Maturity		19,978,838.89	19,978,838.89
313384ZF9	37856	FHLBDN	20,000,000.00	0.130	07/11/2012	09/23/2011	0.132	0.134	07/11 - At Maturity		19,978,911.11	19,978,911.11
313384K40	37857	FHLBDN	15,000,000.00	0.170	10/12/2012	10/14/2011	0.173	0.175	10/12 - At Maturity		14,974,216.67	14,974,216.67
	Federal Agency Issues - Discount Totals		**281,000,000.00**				**0.154**	**0.157**		**0.00**	**280,605,306.96**	**280,605,306.96**
Local Agency Investment Funds												
SYS40003	40003	LAIF	50,000,000.00	0.480		05/01/2010	0.473	0.480	07/15 - Quarterly		50,000,000.00	50,000,000.00
	Local Agency Investment Funds Totals		**50,000,000.00**				**0.473**	**0.480**		**0.00**	**50,000,000.00**	**50,000,000.00**
Medium Term Notes												
002824AX8	45565	ABBOT	1,000,000.00	2.700	05/27/2015	07/01/2011	1.430	1.450	11/27 - 05/27	2,550.00	1,047,290.00	1,049,840.00
36962G4G6	45564	GE	5,000,000.00	3.750	11/14/2014	06/24/2011	1.796	1.821	11/14 - 05/14	20,833.33	5,315,500.00	5,336,333.33
36962G4X9	45566	GE	2,000,000.00	2.100	01/07/2014	07/12/2011	1.332	1.350	01/07 - 07/07	583.33	2,036,540.00	2,037,123.33
36962G4Q4	45567	GE	3,000,000.00	1.875	09/16/2013	08/23/2011	1.189	1.206	09/16 - 03/16	Received	3,040,800.00	3,040,800.00
59217GAE9	45569	METLIF	5,000,000.00	2.000	01/10/2014	08/26/2011	1.400	1.419	01/10 - 07/10	12,777.78	5,067,500.00	5,080,277.78
	Medium Term Notes Totals		**16,000,000.00**				**1.482**	**1.503**		**36,744.44**	**16,507,630.00**	**16,544,374.44**
Negotiable CD's - Bank - S & L												
05572WGU4	65664	BNPSF	55,000,000.00	0.450	02/01/2012	08/04/2011	0.450	0.456	02/01 - At Maturity		55,000,000.00	55,000,000.00
63253TFDS	65667	NATAUS	50,000,000.00	0.270	12/14/2011	08/17/2011	0.270	0.274	12/14 - At Maturity		50,000,000.00	50,000,000.00
06417D2K0	65658	NOVA	25,000,000.00	0.230	11/21/2011	05/19/2011	0.230	0.233	11/21 - At Maturity		25,000,000.00	25,000,000.00
06417D3W3	65660	NOVA	25,000,000.00	0.220	12/14/2011	06/03/2011	0.220	0.223	12/14 - At Maturity		25,000,000.00	25,000,000.00
74977JMV1	65666	RABO	50,000,000.00	0.250	11/14/2011	08/15/2011	0.250	0.253	11/14 - At Maturity		50,000,000.00	50,000,000.00
89112YK36	65659	TORONT	50,000,000.00	0.220	12/14/2011	06/03/2011	0.220	0.223	12/14 - At Maturity		50,000,000.00	50,000,000.00
90527MTA4	65665	UNION	30,000,000.00	0.240	11/08/2011	08/10/2011	0.240	0.243	11/08 - At Maturity		30,000,000.00	30,000,000.00
90527MUG9	65668	UNION	30,000,000.00	0.220	12/14/2011	09/23/2011	0.220	0.223	12/14 - At Maturity		30,000,000.00	30,000,000.00
	Negotiable CD's - Bank - S & L Totals		**315,000,000.00**				**0.276**	**0.279**		**0.00**	**315,000,000.00**	**315,000,000.00**
Mutual Funds and Open Repo												
SYS70051	70051	1UBOC	122,000,000.00	0.040			0.039	0.040	11/30 - Monthly		122,000,000.00	122,000,000.00

Alameda County Treasury
Portfolio Management
Investment Status Report - Investments
October 31, 2011

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 360	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Mutual Funds and Open Repo												
SYS70055	70055	2UBOC	127,000,000.00	0.040		11/24/2008	0.039	0.040	11/30 - Monthly		127,000,000.00	127,000,000.00
SYS70049	70049	3CALBK	55,000,000.00	0.220			0.217	0.220	07/31 - Monthly		55,000,000.00	55,000,000.00
SYS70057	70057	4EWEST	91,000,000.00	0.350		11/19/2009	0.345	0.350	11/30 - Monthly		91,000,000.00	91,000,000.00
SYS70048	70048	AMBEA2	5,000,000.00	0.010			0.010	0.010	06/30 - Monthly		5,000,000.00	5,000,000.00
SYS70037	70037	BLACKR	4,000,000.00	0.010			0.010	0.010	10/31 - Monthly		4,000,000.00	4,000,000.00
SYS70058	70058	CAMP	50,000,000.00	0.170		03/02/2011	0.168	0.170	03/31 - Monthly		50,000,000.00	50,000,000.00
SYS70056	70056	FICP	7,000,000.00	0.010		03/27/2009	0.010	0.010	03/27 - Monthly		7,000,000.00	7,000,000.00
SYS70053	70053	FSAGOV	2,000,000.00	0.020		12/11/2007	0.020	0.020	12/31 - Monthly		2,000,000.00	2,000,000.00
SYS70042	70042	FSALAP	0.00	0.100			0.099	0.100	10/24 - Monthly		0.00	0.00
SYS70043	70043	FSAPRI	5,000,000.00	0.020			0.020	0.020	10/24 - Monthly		5,000,000.00	5,000,000.00
SYS70041	70041	JPMORG	5,000,000.00	0.020			0.020	0.020	06/30 - Monthly		5,000,000.00	5,000,000.00
SYS70040	70040	MILE	3,000,000.00	0.010			0.010	0.010	02/23 - Monthly		3,000,000.00	3,000,000.00
SYS70052	70052	MORGAN	10,000,000.00	0.010			0.010	0.010	07/01 - Monthly		10,000,000.00	10,000,000.00
SYS70046	70046	WMSCAP	1,000,000.00	0.010			0.010	0.010	04/30 - Monthly		1,000,000.00	1,000,000.00
	Mutual Funds and Open Repo Totals		**487,000,000.00**				**0.127**	**0.129**		**0.00**	**487,000,000.00**	**487,000,000.00**
Treasury Securities - Coupon												
912828PD6	80228	TNTS	120,000,000.00	0.375	10/31/2012	05/25/2011	0.335	0.339	10/31 - 04/30	30,570.65	120,060,937.50	120,091,508.15
912828PV6	80235	TNTS	30,000,000.00	0.500	11/30/2012	07/08/2011	0.310	0.315	11/30 - 05/31	15,573.77	30,077,343.75	30,092,917.52
912828PW4	80239	TNTS	50,000,000.00	0.625	12/31/2012	09/16/2011	0.149	0.151	12/31 - 06/30	66,236.41	50,304,687.50	50,370,923.91
912828QK9	80240	TNTS	50,000,000.00	0.625	02/28/2013	09/29/2011	0.211	0.214	02/29 - 08/31	24,896.98	50,291,015.63	50,315,912.61
	Treasury Securities - Coupon Totals		**250,000,000.00**				**0.270**	**0.274**		**137,277.81**	**250,733,984.38**	**250,871,262.19**
		Investment Totals	**2,808,848,000.00**				**0.536**	**0.543**		**197,005.36**	**2,809,677,295.67**	**2,809,874,301.03**